

Integrability theorems for Jacobi series and Parseval's formulae

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1. Introduction and statement of main results

Let $P_n^{(\alpha, \beta)}(x)$ be the Jacobi polynomial of degree n and order (α, β) , defined by

$$(1-x)^\alpha(1+x)^\beta P_n^{(\alpha, \beta)}(x) = \frac{(-1)^n}{2^n n!} \frac{d^n}{dx^n} \{(1-x)^{\alpha+n}(1+x)^{\beta+n}\}, \quad \alpha, \beta > -1.$$

These polynomials are orthogonal on $(-1, 1)$ with respect to the weight function $(1-x)^\alpha(1+x)^\beta$ and normalized by

$$P_n^{(\alpha, \beta)}(1) = \frac{\Gamma(n+\alpha+1)}{\Gamma(\alpha+1)\Gamma(n+1)}.$$

For convenience we often set $x = \cos \theta$. The functions $P_n^{(\alpha, \beta)}(\cos \theta)$ are orthogonal on $(0, \pi)$ with respect to weight function

$$\varrho^{(\alpha, \beta)}(\theta) = \left(\sin \frac{\theta}{2} \right)^{2\alpha+1} \left(\cos \frac{\theta}{2} \right)^{2\beta+1}$$

and satisfy

$$(1.2) \quad \frac{1}{\omega_n^{(\alpha, \beta)}} = \int_0^\pi \{P_n^{(\alpha, \beta)}(\cos \theta)\}^2 \varrho^{(\alpha, \beta)}(\theta) d\theta = \frac{\Gamma(n+\alpha+1)\Gamma(n+\beta+1)}{(2n+\alpha+\beta+1)\Gamma(n+1)\Gamma(n+\alpha+\beta+1)}$$

(notice $\omega_0^{(-1/2, -1/2)} = 1/\pi$).

A Jacobi series is of the form

$$(1.3) \quad \sum_{n=0}^{\infty} a_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta),$$

where a_n ($n=0, 1, 2, \dots$) are real numbers. If $f(\theta)$ is Lebesgue-integrable on $(0, \pi)$ with respect to the weight function $\varrho^{(\alpha, \beta)}(\theta)$, then we write $f(\theta) \in L([0, \pi]; \alpha, \beta)$ and denote its Fourier—Jacobi series by

$$(1.4) \quad f(\theta) \sim \sum_{n=0}^{\infty} a_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta),$$

where the Fourier—Jacobi coefficients are given by

$$a_n = \int_0^\pi f(\theta) P_n^{(\alpha, \beta)}(\cos \theta) \varrho^{(\alpha, \beta)}(\theta) d\theta.$$

Definition 1. A function $f(\theta)$ is said to be *R-integrable* on $(0, \pi)$ with respect to the weight function: $\varrho^{(\alpha, \beta)}(\theta)$ if $f(\theta)$ is Lebesgue-integrable on any closed interval $[\theta_1, \theta_2]$, $0 < \theta_1 < \theta_2 < \pi$, and if

$$\lim_{\substack{\theta_1 \rightarrow +0 \\ \theta_2 \rightarrow \pi - 0}} \int_{\theta_1}^{\theta_2} f(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta = \int_{-0}^{+\pi} f(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta$$

exists and is finite. Then we write $f(\theta) \in R([0, \pi]; \alpha, \beta)$.

Definition 2. A function $\varphi(u)$ is said to be *slowly varying* if $\varphi(u)$ is positive and continuous in $u \geq 0$, and if

$$\frac{\varphi(tu)}{\varphi(u)} \rightarrow 1 \quad \text{as } u \rightarrow \infty$$

for every $t > 0$.

A slowly varying function $\varphi(u)$ has the following properties.

$$(S1) \quad \frac{\varphi(tu)}{\varphi(u)} \rightarrow 1 \quad \text{as } u \rightarrow \infty \quad \text{uniformly for } 0 < T_1 \leq t \leq T_2 < \infty,$$

where T_1 and T_2 are any two fixed values.

$$(S2) \quad u^\gamma \varphi(u) \rightarrow \infty, \quad u^{-\gamma} \varphi(u) \rightarrow 0 \quad \text{as } u \rightarrow \infty \quad \text{for every } \gamma > 0.$$

(S3) If we set

$$\varphi_1(u) = u^{-\gamma} \sup_{0 \leq v \leq u} \{v^\gamma \varphi(v)\}, \quad \varphi_2(u) = u^\gamma \sup_{u \leq v < \infty} \{v^{-\gamma} \varphi(v)\} \quad \text{for } \gamma > 0,$$

then $\varphi_m(u)/\varphi(u) \rightarrow 1$ as $u \rightarrow \infty$ ($m=1, 2$). Furthermore, $u^\gamma \varphi_1(u)$ is non-decreasing, and $u^{-\gamma} \varphi_2(u)$ is non-increasing.

(S4) For $\gamma > 0$, we have

$$\varphi(tu) \leq A' t^{-\gamma} \varphi(u) \quad \text{and} \quad \varphi(u/t) \leq A'' t^{-\gamma} \varphi(u) \quad \text{for every } u \geq 0, 1 \leq t < \infty,$$

where A' and A'' are positive constants depending only on γ and φ .

(S1), (S2) and (S4) are due to S. IGARI [7], and (S3) is due to S. ALJANČIĆ, R. BOJANIĆ and M. TOMIĆ [1].

C. C. GANSER [6] gave some results with respect to *L*-integrability of ultraspherical series. First we give a sufficient condition concerning coefficients in order that the Jacobi series (1.3) converges to a function in $0 < \theta < \pi$, and then prove five results (Theorems 1, 2 and 3) with respect to *R*- or *L*-integrability of the function.

Theorem 1. Let $\alpha, \beta \geq -1/2$. Suppose that the Jacobi series (1.3) satisfies the conditions:

(J1) for $\alpha > -1/2$,

$$\sum_{n=1}^{\infty} n^{1/2} |\Delta a_n| < \infty \quad \text{and} \quad n^{1/2} a_n \rightarrow 0 \quad \text{as} \quad n \rightarrow \infty \quad (\Delta a_n = a_n - a_{n+1}),$$

(J2) for $\alpha = -1/2$,

$$\sum_{n=1}^{\infty} |\Delta(n^{1/2} a_n)| < \infty \quad \text{and} \quad n^{1/2} a_n \rightarrow 0 \quad \text{as} \quad n \rightarrow \infty.$$

Then the Jacobi series (1.3) converges to a function $f(\theta)$ in $0 < \theta < \pi$, uniformly in $\varepsilon \leq \theta \leq \pi - \varepsilon$ for every $0 < \varepsilon < \pi$. Moreover we have:

(i) If $\alpha, \beta \geq -1/2$, then

$$f(\theta) \theta^{\mu-\alpha-1/2} (\pi-\theta)^{\nu-\beta-3/2} \in L([0, \pi]; \alpha, \beta) \quad \text{for any} \quad \mu, \nu > 0.$$

(ii) If $\alpha \geq -1/2$ and $\beta > -1/2$, then

$$f(\theta) \theta^{-\alpha-1/2} (\pi-\theta)^{-\beta-3/2} \in R([0, \pi]; \alpha, \beta).$$

Remark 1. As it is easily seen from the proof of Theorem 1, we have under the conditions of Theorem 1 that

$$\int_{-0}^{\pi} f(\theta) \theta^{-\alpha-1/2} (\pi-\theta)^{\nu-\beta-3/2} \varrho^{(\alpha, \beta)}(\theta) d\theta$$

exists and is finite if $\alpha, \beta \geq -1/2$ and $\nu > 0$. The particular case $\alpha = \beta = -1/2$ and $\nu = 1$ (Fourier cosine series) is stated by BARY [4; p. 209—211].

Remark 2. Using (3.3) for $\tau = 0$, the conditions in (J1) imply $\sum_{n=1}^{\infty} n^{-1/2} |a_n| < \infty$.

Hence, by $\Delta(n^{1/2} a_n) = n^{1/2} \Delta a_n + a_{n+1} \Delta n^{1/2}$, the conditions in (J1) imply the conditions in (J2). Conversely, it is clear that the conditions

$$\sum_{n=1}^{\infty} |\Delta(n^{1/2} a_n)| < \infty, \quad \sum_{n=1}^{\infty} n^{-1/2} |a_n| < \infty \quad \text{and} \quad n^{1/2} a_n \rightarrow 0 \quad \text{as} \quad n \rightarrow \infty$$

imply the conditions in (J1).

Theorem 2. Let $\alpha \geq -1/2$ and $\beta > -1/2$. Suppose that the Jacobi series (1.3) satisfies the conditions:

(J3) for $\alpha > -1/2$,

$$\sum_{n=1}^{\infty} |\Delta a_n| n^{1/2} \log(n+1) < \infty \quad \text{and} \quad n^{1/2} a_n \rightarrow 0,$$

(J4) for $\alpha = -1/2$,

$$\sum_{n=1}^{\infty} |\Delta(n^{1/2} a_n)| \log(n+1) < \infty \quad \text{and} \quad n^{1/2} a_n \rightarrow 0.$$

Then the Jacobi series (1.3) converges to a function $f(\theta)$ in $0 < \theta < \pi$, and furthermore,

$$f(\theta) \theta^{-\alpha-1/2} (\pi-\theta)^{-\beta-3/2} \in L([0, \pi]; \alpha, \beta).$$

Theorem 3. Let $\alpha, \beta \geq -1/2$ and $0 < \delta < 1$, and let $\varphi(u)$ be a slowly varying function. Suppose that $\{a_n\}$ ($n=0, 1, 2, \dots$) is a non-negative sequence such that $\{n^{1/2} a_n\}$ ($n=1, 2, \dots$) is non-increasing and tends to zero as $n \rightarrow \infty$, and that $\sum_{n=1}^{\infty} n^{-\delta+1/2} \varphi(n) a_n$ converges. Then the Jacobi series (1.3) converges to a function $f(\theta)$ in $0 < \theta < \pi$. Moreover,

(i) if $-1/2 \leq \beta < 1/2$, $v \geq \delta - 1$ and $v > -\beta - 1/2$, then

$$f(\theta) \theta^{\delta-\alpha-3/2} (\pi-\theta)^{v-\beta-3/2} \varphi\left(\frac{1}{\theta(\pi-\theta)}\right) \in L([0, \pi]; \alpha, \beta);$$

(ii) if $\beta \geq 1/2$, then

$$f(\theta) \theta^{\delta-\alpha-3/2} (\pi-\theta)^{\delta-\beta-5/2} \varphi\left(\frac{1}{\theta(\pi-\theta)}\right) \in L([0, \pi]; \alpha, \beta).$$

The next theorems are extensions of theorems of M. and S. IZUMI [8] on the integrability of trigonometric series.

Theorem 4. Let $\alpha, \beta \geq -1/2$, and let

$$f(\theta) \in L([0, \pi]; \alpha, \beta), \quad g(\theta) \in L\left([0, \pi]; \frac{1}{2}\left(\alpha - \frac{1}{2}\right), \frac{1}{2}\left(\beta - \frac{1}{2}\right)\right).$$

Further let

$$f(\theta) \sim \sum_{n=0}^{\infty} a_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta), \quad g(\theta) \sim \sum_{n=0}^{\infty} b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta).$$

Suppose that $g(\theta)$ is non-negative on $(0, \pi)$, that $\theta^{\alpha+1/2} g(\theta)$ is non-increasing on $(0, \pi/2]$, and that $(\pi-\theta)^{\beta+1/2} g(\theta)$ is non-decreasing on $(\pi/2, \pi)$. If the series

$$\sum_{n=1}^{\infty} n^{1/2} a_n \left(\int_0^{1/n} \theta^{\alpha+1/2} g(\theta) d\theta + \int_0^{1/n} \theta^{\beta+1/2} g(\pi-\theta) d\theta \right)$$

converges absolutely, then $f(\theta)g(\theta) \in R([0, \pi]; \alpha, \beta)$ and Parseval's formula

$$\sum_{n=0}^{\infty} a_n b_n \omega_n^{(\alpha, \beta)} = \int_{-0}^{+\pi} f(\theta) g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta$$

holds, where the series on the left hand side converges absolutely.

Corollary 1. Let $\alpha, \beta \geq -1/2$ and $0 < \delta < 1$. Let $f(\theta) \in L([0, \pi]; \alpha, \beta)$ and let its Fourier—Jacobi series be (1.4). Suppose that $\varphi(u)$ is a slowly varying function such that $u^\gamma \varphi(u)$ is non-decreasing on $(0, \infty)$ for every $\gamma > 0$. If the series $\sum_{n=1}^{\infty} n^{-\delta+1/2} \varphi(n) a_n$ converges absolutely, then

$$f(\theta) \theta^{\delta-\alpha-3/2} (\pi-\theta)^{\delta-\beta-3/2} \varphi\left(\frac{1}{\theta(\pi-\theta)}\right) \in R([0, \pi]; \alpha, \beta).$$

Theorem 5. Let $\alpha, \beta \geq -1/2$. Suppose that the Jacobi series

$$(1.5) \quad \sum_{n=0}^{\infty} b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta)$$

satisfies the following conditions:

$$(J5) \quad b_0 \geq 0,$$

$$(J6) \quad \{n^{1/2} b_n\} \quad (n = 1, 2, \dots) \text{ is a non-increasing sequence converging to zero,}$$

$$(J7) \quad \sum_{n=1}^{\infty} n^{-1/2} b_n \text{ converges when } \alpha > -1/2.$$

Let

$$(1.6) \quad G(\theta) = \begin{cases} \sum_{n=0}^{[1/\theta]} (n+1)^{\alpha+1} b_n & \text{for } 0 \leq \theta \leq \frac{\pi}{2} \\ \sum_{n=0}^{[1/(\pi-\theta)]} (n+1)^{\beta} b_n & \text{for } \frac{\pi}{2} < \theta \leq \pi, \end{cases}$$

where $[u]$ denotes the largest integer $\leq u$. Moreover, let $f(\theta) \in L([0, \pi]; \alpha, \beta)$ and let its Fourier—Jacobi series be (1.4). Then the series (1.5) converges to a function $g(\theta)$ in $0 < \theta < \pi$. Moreover, if $f(\theta)G(\theta) \in L([0, \pi]; \alpha, \beta)$, then the series $\sum_{n=1}^{\infty} a_n b_n \omega_n^{(\alpha, \beta)}$ converges and Parseval's formula

$$\int_0^\pi f(\theta) g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta = \sum_{n=0}^{\infty} a_n b_n \omega_n^{(\alpha, \beta)}$$

holds, the integral converging absolutely.

Theorem 5 has the following two corollaries.

Corollary 2. Let $\beta \geq \alpha > -1/2$ and $0 < \delta < \alpha + 1/2$. Let $f(\theta) \in L([0, \pi]; \alpha, \beta)$ and let its Fourier—Jacobi series be (1.4). Suppose that $\varphi(u)$ is a slowly varying function such that $u^{-\gamma} \varphi(u)$ is non-increasing on $(0, \infty)$ for every $\gamma > 0$. If

$$f(\theta) \theta^{\delta-\alpha-3/2} (\pi-\theta)^{\delta-\beta-1/2} \varphi\left(\frac{1}{\theta(\pi-\theta)}\right) \in L([0, \pi]; \alpha, \beta),$$

then the series $\sum_{n=1}^{\infty} n^{-\delta+1/2} \varphi(n) a_n$ converges.

Corollary 3. Let $\alpha \geq \beta \geq -1/2$ and $\alpha + 1/2 < \delta < \alpha + 3/2$. Let $f(\theta) \in L([0, \pi]; \alpha, \beta)$ and let its Fourier—Jacobi series be (1.4). Let $\varphi(u)$ be defined as in Corollary 2. If

$$f(\theta)\theta^{\delta-\alpha-3/2}\varphi\left(\frac{1}{\theta}\right) \in L([0, \pi]; \alpha, \beta),$$

then the series $\sum_{n=1}^{\infty} n^{-\delta+1/2} \varphi(n) a_n$ converges.

Throughout the paper, the letter K , with or without a suffix, denotes a positive constant, not necessarily the same on each appearance.

2. Preliminary estimates for Jacobi polynomials

Using Stirling's formula (see [9; p. 32]),

$$\Gamma(u) = \sqrt{2\pi} u^{u-1/2} e^{-u} \left\{ 1 + \frac{1}{12u} + O\left(\frac{1}{u^2}\right) \right\} \quad \text{as } u \rightarrow \infty,$$

we have from (1.1) and (1.2), respectively,

$$(2.1) \quad P_n^{(\alpha, \beta)}(1) = \frac{n^\alpha}{\Gamma(\alpha+1)} \left\{ 1 + \frac{A}{n} + O\left(\frac{1}{n^2}\right) \right\} \quad \text{as } n \rightarrow \infty,$$

where A is a constant depending only on α , and

$$(2.2) \quad \omega_n^{(\alpha, \beta)} = 2n \left\{ 1 + \frac{B}{n} + O\left(\frac{1}{n^2}\right) \right\} \quad \text{as } n \rightarrow \infty,$$

where B is a constant depending only on α and β . Furthermore, by [11; (4.1.3), (4.5.3), (4.5.4)],

$$(2.3) \quad P_n^{(\alpha, \beta)}(x) = (-1)^n P_n^{(\beta, \alpha)}(-x),$$

$$(2.4) \quad \sum_{k=0}^n \omega_k^{(\alpha, \beta)} P_k^{(\alpha, \beta)}(1) P_k^{(\alpha, \beta)}(x) = \frac{\alpha+1}{2n+\alpha+\beta+2} \omega_n^{(\alpha+1, \beta)} P_n^{(\alpha+1, \beta)}(1) P_n^{(\alpha+1, \beta)}(x),$$

$$(2.5) \quad \left(n + \frac{\alpha+\beta+2}{2} \right) (1-x) P_n^{(\alpha+1, \beta)}(x) = (n+\alpha+1) P_n^{(\alpha, \beta)}(x) - (n+1) P_{n+1}^{(\alpha, \beta)}(x).$$

By (2.2), (2.3) and [12; (7.32.5)], we have

$$(2.6) \quad P_n^{(\alpha, \beta)}(\cos \theta) = \begin{cases} \theta^{-\alpha-1/2} (\pi-\theta)^{-\beta-1/2} O(n^{-1/2}) & \text{for } cn^{-1} \leq \theta \leq \pi - cn^{-1} \text{ and } \alpha, \beta \geq -\frac{1}{2}, \\ O(n^\alpha) & \text{for } 0 \leq \theta \leq \frac{\pi}{2} \text{ and } \alpha \geq -\frac{1}{2}, \\ O(n^\beta) & \text{for } \frac{\pi}{2} < \theta \leq \pi \text{ and } \beta \geq -\frac{1}{2} \end{cases}$$

as $n \rightarrow \infty$, where c is a positive constant depending only on α and β . Also,

$$(2.7) \quad \begin{aligned} & \sqrt{\omega_n^{(\alpha, \beta)}} P_n^{(\alpha, \beta)}(\cos \theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta+1/2} = \\ & = D \cdot \cos \left\{ \left(n + \frac{\alpha + \beta + 1}{2} \right) \theta - \frac{\pi}{2} \left(\alpha + \frac{1}{2} \right) \right\} + (\sin \theta)^{-1} O(n^{-1}) \end{aligned}$$

for $cn^{-1} \leq \theta \leq \pi - cn^{-1}$ and $\alpha, \beta > -1$, as $n \rightarrow \infty$,

[11; (8.21.18)], and more exactly,

$$(2.8) \quad \begin{aligned} & \sqrt{\omega_n^{(\alpha, \beta)}} P_n^{(\alpha, \beta)}(\cos \theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta+1/2} = \\ & = (D + D^* n^{-1}) \cos \left\{ \left(n + \frac{\alpha + \beta + 1}{2} \right) \theta - \frac{\pi}{2} \left(\alpha + \frac{1}{2} \right) \right\} + \\ & + \left(E n^{-1} \cot \frac{\theta}{2} + E^* n^{-1} \tan \frac{\theta}{2} \right) \sin \left\{ \left(n + \frac{\alpha + \beta + 1}{2} \right) \theta - \frac{\pi}{2} \left(\alpha + \frac{1}{2} \right) \right\} + (\sin \theta)^{-2} O(n^{-2}) \end{aligned}$$

for $cn^{-1} \leq \theta \leq \pi - cn^{-1}$ and $\alpha, \beta > -1$, as $n \rightarrow \infty$,

[3; p. 585], where D, D^*, E and E^* are constants depending only on α and β . Finally,

$$(2.9) \quad \int_0^1 (1-x)^\mu |P_n^{(\alpha, \beta)}(x)| dx = \begin{cases} O(n^{-1/2} \log n) & \text{for } 2\mu = \alpha - \frac{3}{2} \text{ and } \alpha, \beta, \mu > -1, \\ O(n^{-1/2}) & \text{for } 2\mu > \alpha - \frac{3}{2} \text{ and } \alpha, \beta, \mu > -1 \end{cases}$$

as $n \rightarrow \infty$ [11; (7.34.1)].

3. Proofs of Theorems 1 and 2

For the proof of Theorem 1, we need the following lemma.

Lemma 1. Let $\alpha, \beta \geq -1/2$. Suppose that a sequence $\{a_n\}$ of real numbers satisfies the condition

$$(3.1) \quad \sum_{n=1}^{\infty} n^{\alpha+1/2} |\Delta d_n| < \infty \quad \text{and} \quad n^{1/2} a_n \rightarrow 0 \quad \text{as } n \rightarrow \infty,$$

where $d_n = a_n / P_n^{(\alpha, \beta)}(1)$. Then condition (3.1) is equivalent to conditions (J1) and (J2).

Proof. By (2.1), we have

$$\begin{aligned} \Delta d_n &= \Gamma(\alpha+1) \left\{ a_n n^{-\alpha} \left(1 - \frac{A}{n} + O\left(\frac{1}{n^2}\right) \right) - a_{n+1} (n+1)^{-\alpha} \left(1 - \frac{A}{n+1} + O\left(\frac{1}{n^2}\right) \right) \right\} = \\ &= \Gamma(\alpha+1) \left\{ \left(1 - \frac{A}{n} \right) \Delta(n^{-\alpha} a_n) + a_n \cdot O(n^{-\alpha-2}) - a_{n+1} \cdot O((n+1)^{-\alpha-2}) \right\} \end{aligned}$$

as $n \rightarrow \infty$. Since $n^{1/2}a_n \rightarrow 0$ as $n \rightarrow \infty$, we have

$$\sum_{n=1}^{\infty} (|a_n| n^{-\alpha-2}) n^{\alpha+1/2} = \sum_{n=1}^{\infty} n^{-2} \cdot n^{1/2} |a_n| < \infty.$$

Hence

$$\begin{aligned} & \left| \sum_{m=1}^n m^{\alpha+1/2} |\Delta d_m| - \Gamma(\alpha+1) \sum_{m=1}^n m^{\alpha+1/2} \left| \left(1 - \frac{A}{m}\right) \Delta(m^{-\alpha} a_m) \right| \right| \cong \\ & \cong \sum_{m=1}^n m^{\alpha+1/2} \left| \Delta d_m - \Gamma(\alpha+1) m^{\alpha+1/2} \left(1 - \frac{A}{m}\right) \Delta(m^{-\alpha} a_m) \right| \cong \\ & \cong K \sum_{m=1}^{\infty} m^{\alpha+1/2} (|a_m| m^{-\alpha-2}) < \infty. \end{aligned}$$

Thus (3.1) is clearly equivalent to the condition

$$(3.2) \quad \sum_{n=1}^{\infty} n^{\alpha+1/2} |\Delta(n^{-\alpha} a_n)| < \infty \quad \text{and} \quad n^{1/2} a_n \rightarrow 0 \quad \text{as} \quad n \rightarrow \infty.$$

Now, since (J2) coincides with (3.2) for $\alpha = -1/2$, it is enough to show that (J1) is equivalent to (3.2) for $\alpha > -1/2$.

Let $\tau > -1/2$. By Abel's transformation, we have, for $n=2, 3, \dots$,

$$\begin{aligned} (3.3) \quad \sum_{m=1}^n m^{-1/2} |a_m| &= \sum_{m=1}^{n-1} \left(\sum_{s=1}^m s^{\tau-1/2} \right) \Delta(m^{-\tau} |a_m|) + \left(\sum_{s=1}^n s^{\tau-1/2} \right) n^{-\tau} |a_n| \cong \\ &\cong K_1 \sum_{m=1}^{n-1} m^{\tau+1/2} |\Delta(m^{-\tau} a_m)| + K_2 n^{1/2} |a_n|. \end{aligned}$$

If we assume (J1) or (3.2) for $\alpha > -1/2$, then we get $\sum_{n=1}^{\infty} n^{-1/2} |a_n| < \infty$, using (3.3) for $\tau=0$ or α . By $\Delta(n^{-\alpha} a_n) = n^{-\alpha} \Delta a_n + a_{n+1} \Delta n^{\alpha}$, we get

$$\begin{aligned} & \left| \sum_{m=1}^n m^{\alpha+1/2} |\Delta(m^{-\alpha} a_m)| - \sum_{m=1}^n m^{1/2} |\Delta a_m| \right| \cong \sum_{m=1}^n |m^{\alpha+1/2} \Delta(m^{-\alpha} a_m) - m^{1/2} \Delta a_m| \cong \\ & \cong \sum_{m=1}^n m^{\alpha+1/2} |a_{m+1} \Delta m^{-\alpha}| \cong K \sum_{m=1}^n m^{-1/2} |a_m|. \end{aligned}$$

Hence, (J1) is clearly equivalent to (3.2) for $\alpha > -1/2$. Thus Lemma 1 is proved.

Proof of Theorem 1. Let $d_n = a_n / P_n^{(\alpha, \beta)}(1)$. By Lemma 1, conditions (J1) and (J2) are equivalent to (3.1). We put $0 < \theta < \pi$. From (2.4) and Abel's transforma-

tion, we have, for any m, n ($n > m \geq 0$),

$$\begin{aligned}
 & \sum_{s=m+1}^n a_s \omega_s^{(\alpha, \beta)} P_s^{(\alpha, \beta)}(\cos \theta) = \\
 (3.4) \quad & = \sum_{s=m+1}^n (\Delta d_s) \frac{\alpha+1}{2s+\alpha+\beta+2} \omega_s^{(\alpha+1, \beta)} P_s^{(\alpha+1, \beta)}(1) P_s^{(\alpha+1, \beta)}(\cos \theta) - \\
 & - d_{m+1} \cdot \frac{\alpha+1}{2m+\alpha+\beta+2} \omega_m^{(\alpha+1, \beta)} P_m^{(\alpha+1, \beta)}(1) P_m^{(\alpha+1, \beta)}(\cos \theta) + \\
 & + d_{n+1} \cdot \frac{\alpha+1}{2n+\alpha+\beta+2} \omega_n^{(\alpha+1, \beta)} P_n^{(\alpha+1, \beta)}(1) P_n^{(\alpha+1, \beta)}(\cos \theta) = \sum_{s=m+1}^n I_s - J_1 + J_2,
 \end{aligned}$$

say. Let N_θ be the smallest positive integer n such that $cn^{-1} \leq \theta \leq \pi - cn^{-1}$, where c is a positive constant in (2.6). By (2.1), (2.2) and (2.6), we get, for $n > m \geq N_\theta$,

$$\begin{aligned}
 \sum_{s=m+1}^n |I_s| & \leq K_1 \theta^{-\alpha-3/2} (\pi - \theta)^{-\beta-1/2} \sum_{s=m+1}^n s^{\alpha+1/2} |\Delta d_s|, \\
 |J_1| & \leq K_2 \theta^{-\alpha-3/2} (\pi - \theta)^{-\beta-1/2} m^{1/2} |a_m|, \\
 |J_2| & \leq K_3 \theta^{-\alpha-3/2} (\pi - \theta)^{-\beta-1/2} n^{1/2} |a_n|.
 \end{aligned}$$

Hence, from (3.1) and (3.4), we have, for $n > m \geq N_\theta$,

$$\begin{aligned}
 (3.5) \quad & \left| \sum_{s=m+1}^n a_s \omega_s^{(\alpha, \beta)} P_s^{(\alpha, \beta)}(\cos \theta) \right| \leq \sum_{s=m+1}^n |I_s| + |J_1| + |J_2| \leq \\
 & \leq K \theta^{-\alpha-3/2} (\pi - \theta)^{-\beta-1/2} \left(\sum_{s=m+1}^n s^{\alpha+1/2} |\Delta d_s| + m^{1/2} |a_m| + n^{1/2} |a_n| \right) \rightarrow 0 \quad \text{as } n, m \rightarrow \infty.
 \end{aligned}$$

Hence the Jacobi series (1.3) converges to a function $f(\theta)$ in $0 < \theta < \pi$, and furthermore we get

$$(3.6) \quad f(\theta) = \sum_{n=0}^{\infty} (\Delta d_n) \frac{\alpha+1}{2n+\alpha+\beta+2} \omega_n^{(\alpha+1, \beta)} P_n^{(\alpha+1, \beta)}(1) P_n^{(\alpha+1, \beta)}(\cos \theta),$$

where the series converges absolutely in $0 < \theta < \pi$ ($\omega_0^{(\alpha, \beta)} = (\alpha+1)\omega_0^{(\alpha+1, \beta)}/(\alpha+\beta+2)$ and $P_0^{(\alpha, \beta)}(x) = P_0^{(\alpha+1, \beta)}(x) = 1$).

Next, let $\varepsilon \leq \theta \leq \pi - \varepsilon$ for every $0 < \varepsilon < \pi$. We put $N_\theta = N_\varepsilon$ for $\theta = \varepsilon$. Then we can replace (3.5) by

$$\begin{aligned}
 & \left| \sum_{s=m+1}^n a_s \omega_s^{(\alpha, \beta)} P_s^{(\alpha, \beta)}(\cos \theta) \right| \leq K \varepsilon^{-\alpha-\beta-2} \left(\sum_{s=m+1}^n s^{\alpha+1/2} |\Delta d_s| + m^{1/2} |a_m| + n^{1/2} |a_n| \right) \\
 & \quad \text{for } n > m \geq N_\varepsilon.
 \end{aligned}$$

Hence (1.3) converges uniformly in $\varepsilon \leq \theta \leq \pi - \varepsilon$ to $f(\theta)$.

We prove (i). By $\alpha, \beta \geq -1/2$ and $\mu, \nu > 0$, we get $\mu + \alpha + 1/2 > 0$, $\mu + \alpha + 1/2 > \alpha - 3/2$, $\nu + \beta - 1/2 > -1$ and $\nu + \beta - 1/2 > \beta - 3/2$. Hence, from (3.6), (2.1), (2.2), (2.3), (2.9) and (3.1), we have

$$\begin{aligned}
 & \int_0^\pi |f(\theta)| \theta^{\mu-\alpha-1/2} (\pi-\theta)^{\nu-\beta-3/2} \varrho^{(\alpha, \beta)}(\theta) d\theta \leq \\
 & \leq K_1 \int_0^\pi |f(\theta)| \left(\sin \frac{\theta}{2} \right)^{\mu+\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\nu+\beta-1/2} d\theta \leq \\
 & \leq K_2 \sum_{n=0}^\infty |\Delta d_n| \frac{\alpha+1}{2n+\alpha+\beta+2} \omega_n^{(\alpha+1, \beta)} P_n^{(\alpha+1, \beta)}(1) \times \\
 & \quad \times \int_0^\pi \left(\sin \frac{\theta}{2} \right)^{\mu+\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\nu+\beta-1/2} |P_n^{(\alpha+1, \beta)}(\cos \theta)| d\theta \leq \\
 & \leq K_3 |\Delta d_0| \int_{-1}^1 (1-x)^{(\mu+\alpha-1/2)/2} (1+x)^{(\nu+\beta-3/2)/2} dx + \\
 & + K_4 \sum_{n=1}^\infty n^{\alpha+1} |\Delta d_n| \int_{-1}^1 (1-x)^{(\mu+\alpha-1/2)/2} (1+x)^{(\nu+\beta-3/2)/2} |P_n^{(\alpha+1, \beta)}(x)| dx \leq \\
 & \leq K_5 + K_4 \sum_{n=1}^\infty n^{\alpha+1} |\Delta d_n| \left\{ K_6 \int_0^1 (1-x)^{(\mu+\alpha-1/2)/2} |P_n^{(\alpha+1, \beta)}(x)| dx + \right. \\
 & \left. + K_7 \int_0^1 (1-x)^{(\nu+\beta-3/2)/2} |P_n^{(\beta, \alpha+1)}(x)| dx \right\} \leq K_5 + K_7 \sum_{n=1}^\infty n^{\alpha+1/2} |\Delta d_n| < \infty.
 \end{aligned}$$

Thus (i) is proved.

Finally, we prove (ii). From (3.6) we have, for any $0 < \eta, \eta' < \pi/2$,

$$\begin{aligned}
 & \int_\eta^{\pi-\eta'} f(\theta) \theta^{-\alpha-1/2} (\pi-\theta)^{-\beta-3/2} \varrho^{(\alpha, \beta)}(\theta) d\theta = \\
 (3.7) \quad & = \sum_{n=0}^\infty (\Delta b_n) \frac{\alpha+1}{2n+\alpha+\beta+2} \omega_n^{(\alpha+1, \beta)} P_n^{(\alpha+1, \beta)}(1) \times \\
 & \quad \times \int_\eta^{\pi-\eta'} P_n^{(\alpha+1, \beta)}(\cos \theta) \theta^{-\alpha-1/2} (\pi-\theta)^{-\beta-3/2} \varrho^{(\alpha, \beta)}(\theta) d\theta.
 \end{aligned}$$

Now, by the second mean value theorem for integrals, we get

$$\begin{aligned}
 & \int_{\eta}^{\pi-\eta'} P_n^{(\alpha+1, \beta)}(\cos \theta) \theta^{-\alpha-1/2} (\pi-\theta)^{-\beta-3/2} Q^{(\alpha, \beta)}(\theta) d\theta = \\
 & = 2^{-\alpha-\beta-2} \int_{\eta}^{\pi-\eta'} P_n^{(\alpha+1, \beta)}(\cos \theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta-1/2} \times \\
 (3.8) \quad & \times \left(\frac{\sin \frac{\theta}{2}}{\frac{\theta}{2}} \right)^{\alpha+1/2} \left(\frac{\cos \frac{\theta}{2}}{\frac{\pi-\theta}{2}} \right)^{\beta+3/2} d\theta = 2^{-\alpha-\beta-2} \left(\frac{\sin \frac{\eta}{2}}{\frac{\eta}{2}} \right)^{\alpha+1/2} \left(\frac{\cos \frac{\pi-\eta'}{2}}{\frac{\eta'}{2}} \right)^{\beta+3/2} \times \\
 & \times \int_{\psi}^{\pi-\psi'} P_n^{(\alpha+1, \beta)}(\cos \theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta-1/2} d\theta,
 \end{aligned}$$

where we may assume $\eta \leq \psi \leq \pi/2$ and $\eta' \leq \psi' \leq \pi/2$ without loss of generality. We put

$$(3.9) \quad \int_{\psi}^{\pi-\psi'} P_n^{(\alpha+1, \beta)}(\cos \theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta-1/2} d\theta = \int_{\psi}^{\pi/2} + \int_{\pi/2}^{\pi-\psi'} = Q_1 + Q_2,$$

say. First we estimate Q_1 . We consider the case $\psi \leq cn^{-1}$, where c is a positive constant in (2.6). We put

$$\begin{aligned}
 \sqrt{\omega_n^{(\alpha+1, \beta)}} Q_1 &= \left(\int_{\psi}^{c/n} + \int_{c/n}^{\pi/2} \right) \sqrt{\omega_n^{(\alpha+1, \beta)}} P_n^{(\alpha+1, \beta)}(\cos \theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta-1/2} d\theta = \\
 (3.10) \quad &= Q_{1,1} + Q_{1,2}.
 \end{aligned}$$

Then, from (2.1), (2.2) and (2.6), we have

$$(3.11) \quad |Q_{1,1}| \leq K \int_0^{c/n} n^{1/2} n^{\alpha+1} \theta^{\alpha+1/2} d\theta \leq K_1 \quad (\alpha \geq -1/2).$$

Let $\lambda = (\alpha + \beta + 2)/2$ and $\zeta = \alpha + 3/2$. From (2.7), we get, with $\frac{c}{n} \leq \sigma \leq \frac{\pi}{2}$,

$$\begin{aligned}
 Q_{1,2} &= 2D \frac{\int_{c/n}^{\pi/2} \cos \left\{ (n+\lambda)\theta - \frac{\pi\zeta}{2} \right\}}{\sin \theta} d\theta + O(n^{-1}) \int_{c/n}^{\pi/2} (\sin \theta)^{-2} d\theta = \\
 (3.12) \quad &= 2D \left(\sin \frac{c}{n} \right)^{-1} \int_{c/n}^{\sigma} \cos \left\{ (n+\lambda)\theta - \frac{\pi\zeta}{2} \right\} d\theta + O(n^{-1}) \int_{c/n}^{\pi/2} \theta^{-2} d\theta = O(1)
 \end{aligned}$$

as $n \rightarrow \infty$.

Hence, from (3.10), (3.11) and (3.12), we have

$$(3.13) \quad \sqrt{\omega_n^{(\alpha+1, \beta)}} |Q_1| \leq K_2 \quad \text{for } \psi \leq cn^{-1}.$$

Moreover, by the same method as in (3.12) (replace cn^{-1} with ψ), we get

$$(3.14) \quad \sqrt{\omega_n^{(\alpha+1, \beta)}} |Q_1| \leq K_3 \quad \text{for } cn^{-1} \leq \psi.$$

Thus (3.10), (3.13) and (3.14), we have

$$(3.15) \quad \sqrt{\omega_n^{(\alpha+1, \beta)}} |Q_1| \leq K_4, \quad \text{where } \eta \leq \psi \leq \pi/2.$$

Similarly we get

$$(3.16) \quad \sqrt{\omega_n^{(\alpha+1, \beta)}} |Q_2| \leq K_5, \quad \text{where } \eta' \leq \psi' \leq \pi/2.$$

On this occasion, we should notice in particular that, for $\psi' < cn^{-1}$,

$$\begin{aligned} & \left| \int_{\pi-c/n}^{\pi-\psi'} \sqrt{\omega_n^{(\alpha+1, \beta)}} P_n^{(\alpha+1, \beta)}(\cos \theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta-1/2} d\theta \right| \leq \\ & \leq K_6 \int_{\pi-c/n}^{\pi} n^{1/2} n^{\beta} (\pi - \theta)^{\beta-1/2} d\theta \leq K_7 \quad \left(\beta > -\frac{1}{2} \right) \end{aligned}$$

by (2.1) and (2.6). Now, from (3.9), (3.15) and (3.16), we have

$$(3.17) \quad \sqrt{\omega_n^{(\alpha+1, \beta)}} \left| \int_{\psi}^{\pi-\psi'} P_n^{(\alpha+1, \beta)}(\cos \theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta-1/2} d\theta \right| \leq K_8.$$

Thus, by (3.1), (2.1), (2.2), (3.8) and (3.17), we get

$$\begin{aligned} (3.18) \quad & \sum_{n=0}^{\infty} \left| (\Delta b_n) \frac{\alpha+1}{2n+\alpha+\beta+2} \omega_n^{(\alpha+1, \beta)} P_n^{(\alpha+1, \beta)}(1) \times \right. \\ & \left. \times \int_{\eta}^{\pi-\eta'} P_n^{(\alpha+1, \beta)}(\cos \theta) \theta^{-\alpha-1/2} (\pi-\theta)^{-\beta-3/2} \varrho^{(\alpha, \beta)}(\theta) d\theta \right| \leq K_9 \sum_{n=0}^{\infty} n^{\alpha+1/2} |\Delta b_n| < \infty. \end{aligned}$$

Hence, when we let $\eta, \eta' \rightarrow 0$, we have, from (3.7) and (3.18),

$$\begin{aligned} & \int_{-0}^{+\pi} f(\theta) \theta^{-\alpha-1/2} (\pi-\theta)^{-\beta-3/2} \varrho^{(\alpha, \beta)}(\theta) d\theta = \\ & = \sum_{n=0}^{\infty} (\Delta b_n) \frac{\alpha+1}{2n+\alpha+\beta+2} \omega_n^{(\alpha+1, \beta)} P_n^{(\alpha+1, \beta)}(1) \times \\ & \times \int_0^{\pi} P_n^{(\alpha+1, \beta)}(\cos \theta) \theta^{-\alpha-1/2} (\pi-\theta)^{-\beta-3/2} \varrho^{(\alpha, \beta)}(\theta) d\theta, \end{aligned}$$

where the series converges absolutely. Thus (ii) is proved.

The proof of Theorem 1 is now complete.

For the proof of Theorem 2, we require the following lemma.

Lemma 2. Let $\alpha \geq -1/2$ and $\beta > -1/2$. Suppose that a sequence $\{a_n\}$ of real numbers satisfies the condition

$$(3.19) \quad \sum_{n=1}^{\infty} |\Delta d_n| n^{\alpha+1/2} \log(n+1) < \infty \quad \text{and} \quad n^{1/2} a_n \rightarrow 0 \quad \text{as} \quad n \rightarrow \infty,$$

where $d_n = a_n / P_n^{(\alpha, \beta)}(1)$. Then condition (3.19) is equivalent to conditions (J3) and (J4).

Proof. If we assume (3.19), then we have for $\alpha \geq -\frac{1}{2}$, by (2.1),

$$\begin{aligned} |a_n| n^{1/2} \log(n+1) &= P_n^{(\alpha, \beta)}(1) n^{1/2} \log(n+1) \sum_{m=n}^{\infty} |\Delta d_m| \leq \\ &\leq K \sum_{m=n}^{\infty} |\Delta d_m| m^{\alpha+1/2} \log(m+1) \rightarrow 0 \quad \text{as} \quad n \rightarrow \infty. \end{aligned}$$

Also, if we assume (J3) of (J4), then we get similarly

$$|a_n| n^{1/2} \log(n+1) \rightarrow 0 \quad \text{as} \quad n \rightarrow \infty.$$

Thus the proof of Lemma 2 is similar to that of Lemma 1.

Proof of Theorem 2. Conditions (J3) and (J4) are included in conditions (J1) and (J2), respectively. Hence the Jacobi series (1.3) converges to a function $f(\theta)$ in $0 < \theta < \pi$, and has the form (3.6). Now, from (2.1), (2.2), (2.9) and Lemma 2, we get for $\alpha \geq -1/2$, $\beta \geq -1/2$

$$\begin{aligned} &\int_0^{\pi} |f(\theta)| \theta^{-\alpha-1/2} (\pi-\theta)^{-\beta-3/2} \varrho^{(\alpha, \beta)}(\theta) d\theta \leq \\ &\leq \sum_{n=0}^{\infty} |\Delta d_n| \frac{\alpha+1}{2n+\alpha+\beta+2} \omega_n^{(\alpha+1, \beta)} P_n^{(\alpha+1, \beta)}(1) \times \\ &\times \int_0^{\pi} |P_n^{(\alpha+1, \beta)}(\cos \theta)| \theta^{-\alpha-1/2} (\pi-\theta)^{-\beta-3/2} \varrho^{(\alpha, \beta)}(\theta) d\theta \leq \\ &\leq K_1 |\Delta d_0| \int_{-1}^1 (1-x)^{(\alpha-1/2)/2} (1+x)^{(\beta-3/2)/2} dx + \\ &+ K_2 \sum_{n=1}^{\infty} |\Delta d_n| n^{\alpha+1} \int_{-1}^1 (1-x)^{(\alpha-1/2)/2} (1+x)^{(\beta-3/2)/2} |P_n^{(\alpha+1, \beta)}(x)| dx \leq \\ &\leq K_3 + K_4 \sum_{n=1}^{\infty} |\Delta d_n| n^{\alpha+1} \left\{ K_5 \int_0^1 (1-x)^{(\alpha-1/2)/2} |P_n^{(\alpha+1, \beta)}(x)| dx + \right. \\ &\left. + K_6 \int_0^1 (1-x)^{(\beta-3/2)/2} |P_n^{(\beta, \alpha+1)}(x)| dx \right\} \leq K_3 + K_7 \sum_{n=1}^{\infty} |\Delta d_n| n^{\alpha+1/2} \log(n+1) < \infty. \end{aligned}$$

Thus Theorem 2 is proved.

4. Proof of Theorem 3

For the proof of Theorem 3, we need the following lemma, due to S. ALJANČIĆ, R. BOJANIĆ and M. TOMIĆ [2].

Lemma 3. *Let $\mu > 0$, and let $\varphi(u)$ be a slowly varying function. Suppose that $\{q_n\}$ is a non-increasing sequence tending to zero as $n \rightarrow \infty$. Then $\sum_{n=1}^{\infty} n^{\mu-1} \varphi(n) q_n$ converges if and only if $\sum_{n=1}^{\infty} n^{\mu} \varphi(u) \Delta q_n$ converges.*

Proof of Theorem 3. Since $\{n^{1/2} a_n\}$ ($n = 1, 2, \dots$) is non-increasing and tends to zero as $n \rightarrow \infty$, we have $\sum_{n=1}^{\infty} |\Delta(n^{1/2} a_n)| < \infty$. Moreover, since $\sum_{n=1}^{\infty} n^{-\delta+1/2} \varphi(n) |a_n| < \infty$, we get $\sum_{n=1}^{\infty} n^{-1/2} |a_n| < \infty$ by (S2). Hence, from Remark 2, the sequence $\{a_n\}$ satisfies condition (J1). It is clear that $\{a_n\}$ satisfies condition (J2). Thus, by Theorem 1, the Jacobi series (1.3) converges to a function $f(\theta)$ in $0 < \theta < \pi$, and has the form (3.6) (we put $d_n = a_n / P_n^{(\alpha, \beta)}(1)$).

First we shall prove (i). Hence we get, from (2.1) and (2.2),

$$\begin{aligned}
 & \int_0^{\pi} |f(\theta)| \theta^{\delta-\alpha-3/2} (\pi-\theta)^{\nu-\beta-3/2} \varphi\left(\frac{1}{\theta(\pi-\theta)}\right) \varrho^{(\alpha, \beta)}(\theta) d\theta \cong \\
 & \cong \sum_{n=0}^{\infty} |\Delta d_n| \frac{\alpha+1}{2n+\alpha+\beta+2} \omega_n^{(\alpha+1, \beta)} P_n^{(\alpha+1, \beta)}(1) \int_0^{\pi} \theta^{\delta-\alpha-3/2} (\pi-\theta)^{\nu-\beta-3/2} \times \\
 (4.1) \quad & \times \varphi\left(\frac{1}{\theta(\pi-\theta)}\right) |P_n^{(\alpha+1, \beta)}(\cos \theta)| \varrho^{(\alpha, \beta)}(\theta) d\theta \cong \\
 & \cong K \sum_{n=0}^{\infty} |\Delta d_n| n^{\alpha+1} \left(\int_0^{\pi/2} + \int_{\pi/2}^{\pi} \right) \theta^{\delta+\alpha-1/2} (\pi-\theta)^{\nu+\beta-1/2} \varphi\left(\frac{1}{\theta(\pi-\theta)}\right) |P_n^{(\alpha+1, \beta)}(\cos \theta)| d\theta = \\
 & = K \sum_{n=0}^{\infty} |\Delta d_n| n^{\alpha+1} (U_n + V_n),
 \end{aligned}$$

say. Since

$$\Delta d_n = \frac{\Delta(n^{1/2} a_n)}{n^{1/2} P_n^{(\alpha, \beta)}(1)} + \frac{(n+1)^{1/2} a_{n+1}}{n^{1/2} P_n^{(\alpha, \beta)}(1)} \left(1 - \frac{n^{1/2} P_n^{(\alpha, \beta)}(1)}{(n+1)^{1/2} P_{n+1}^{(\alpha, \beta)}(1)} \right)$$

and by (1.1),

$$1 - \frac{n^{1/2} P_n^{(\alpha, \beta)}(1)}{(n+1)^{1/2} P_{n+1}^{(\alpha, \beta)}(1)} = \frac{\alpha + \frac{1}{2}}{n} + O(n^{-2}),$$

and since $\{n^{1/2} a_n\}$ ($n = 1, 2, \dots$) is non-increasing, there is a positive integer N such

that $\Delta d_n \geq 0$ for all $n, n \geq N$. Thus, from (4.1), we get

$$(4.2) \quad \int_0^\pi |f(\theta)| \theta^{\delta-\alpha-3/2} (\pi-\theta)^{\nu-\beta-3/2} \varphi\left(\frac{1}{\theta(\pi-\theta)}\right) \varrho^{(\alpha,\beta)}(\theta) d\theta \leq \\ \leq K_1 + K \sum_{n=N}^\infty n^{\alpha+1} (U_n + V_n) \Delta d_n.$$

By (S4), (2.6) and (S2), we have, for $n \geq N$,

$$(4.3) \quad U_n \leq K_2 \left(n^{\alpha+1} \int_0^{c/n} \theta^{\delta+\alpha-1/2} \varphi\left(\frac{1}{\theta}\right) d\theta + n^{-1/2} \int_{c/n}^{\pi/2} \theta^{\delta+\alpha-1/2} \varphi\left(\frac{1}{\theta}\right) \cdot \theta^{-\alpha-3/2} d\theta \right) \leq \\ \leq K_3 n^{-\delta+1/2} \varphi\left(\frac{n}{c}\right) \leq K_4 n^{-\delta+1/2} \varphi(n)$$

and

$$(4.4) \quad V_n \leq K_4 \left(\int_{\pi/2}^{\pi-c/n} (\pi-\theta)^{\nu+\beta-1/2} \varphi\left(\frac{1}{\pi-\theta}\right) n^{-1/2} (\pi-\theta)^{-\beta-1/2} d\theta + \right. \\ \left. + \int_{\pi-c/n}^\pi (\pi-\theta)^{\nu+\beta-1/2} \varphi\left(\frac{1}{\pi-\theta}\right) n^\beta d\theta \right) \leq \\ \leq \begin{cases} K_5 (n^{-1/2} + n^{-\nu-1/2} \varphi(n)) & \text{for } \nu > 0 \text{ and } \frac{1}{2} > \beta \geq -\frac{1}{2} \\ K_5 n^{-\nu-1/2} \varphi(n) & \text{for } 0 > \nu > -\beta - \frac{1}{2} \text{ and } \frac{1}{2} > \beta > -\frac{1}{2} \\ K n^{-\delta+1/2} \varphi(n) & \text{for } \nu \geq \delta - 1. \end{cases}$$

Since $\sum_{n=1}^\infty n^{-\delta+1/2} \varphi(n) a_n$ converges, so does $\sum_{n=1}^\infty n^{-\delta+\alpha+1/2} \varphi(n) d_n$ by (2.1). Hence,

if we put $q_n = d_n$ and $\mu = -\delta + \alpha + 3/2$ in Lemma 3, then $\sum_{n=1}^\infty n^{-\delta+\alpha+3/2} \varphi(n) \Delta d_n$ converges. Now, by (4.2), (4.3) and (4.4), we have, for $\nu \neq 0, \nu \geq \delta - 1, \nu > -\beta - 1/2$ and $1/2 > \beta \geq -1/2$,

$$\int_0^\pi |f(\theta)| \theta^{\delta-\alpha-3/2} (\pi-\theta)^{\nu-\beta-3/2} \varphi\left(\frac{1}{\theta(\pi-\theta)}\right) \varrho^{(\alpha,\beta)}(\theta) d\theta \leq \\ \leq K + K_8 \sum_{n=N}^\infty n^{-\delta+\alpha+3/2} \varphi(n) \Delta d_n < \infty.$$

Hence the case $\nu=0$ and $1/2 > \beta > -1/2$ is clear. Thus (i) is proved.

Next, in order to prove (ii) it is enough to notice that for $\beta \geq 1/2$

$$\begin{aligned} & \int_{\pi/2}^{\pi} \theta^{\delta+\alpha-1/2} (\pi-\theta)^{\delta-\beta-5/2} \varphi \left(\frac{1}{\theta(\pi-\theta)} \right) |P_n^{(\alpha+1, \beta)}(\cos \theta)| \varrho^{(\alpha, \beta)}(\theta) d\theta \leq \\ & \leq K \left\{ \int_{\pi/2}^{\pi-c/n} (\pi-\theta)^{\delta-\beta-5/2} \varphi \left(\frac{1}{\pi-\theta} \right) n^{-1/2} (\pi-\theta)^{-\beta-1/2} (\pi-\theta)^{2\beta+1} d\theta + \right. \\ & \quad \left. + \int_{\pi-c/n}^{\pi} (\pi-\theta)^{\delta-\beta-5/2} \varphi \left(\frac{1}{\pi-\theta} \right) n^{\beta} (\pi-\theta)^{2\beta+1} d\theta \right\} \leq K_1 n^{-\delta+1/2} \varphi(n) \end{aligned}$$

by (S4), (2.6) and (S2). Thus Theorem 3 is proved.

5. Proofs of Theorem 4 and Corollary 1

For the proof of Theorem 4, we need the following three lemmas.

Lemma 4. Let $\alpha, \beta \geq -1/2$. Let $g(\theta) \in L([\theta, \pi]; \alpha, \beta)$ and let its Fourier—Jacobi series be

$$g(\theta) \sim \sum_{n=0}^{\infty} b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta).$$

Moreover, let

$$g_r(\theta) = \int_0^{\pi} g(v) \Psi_r(\theta, v) \varrho^{(\alpha, \beta)}(v) dv = \sum_{n=0}^{\infty} b_n r^n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta)$$

for $0 \leq \theta \leq \pi$ and $0 \leq r < 1$,

where

$$\Psi_r(\theta, v) = \sum_{n=0}^{\infty} r^n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta) P_n^{(\alpha, \beta)}(\cos v).$$

Then

$$\begin{aligned} & \Psi_r(\theta, v) > 0 \quad \text{for } 0 \leq \theta, v \leq \pi \quad \text{and } 0 \leq r < 1, \\ & \int_0^{\pi} \Psi_r(\theta, v) \varrho^{(\alpha, \beta)}(v) dv = 1 \quad \text{for } 0 \leq \theta \leq \pi \quad \text{and } 0 \leq r < 1, \end{aligned}$$

and $g_r(\theta)$ converges to $g(\theta)$ as $r \rightarrow 1-0$ for almost every $0 \leq \theta \leq \pi$.

Lemma 4 is due to H. BAVINCK [5; p. 4].

Lemma 5. Let $\alpha, \beta \geq -1/2$ and let $f(\theta) \in L([0, \pi]; \alpha, \beta)$. Suppose that $g(\theta)$ is a bounded and Lebesgue-measurable function on $[0, \pi]$. Then $f(\theta)g(\theta) \in L([0, \pi]; \alpha, \beta)$ and the formula

$$\int_0^{\pi} f(\theta)g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta = \lim_{r \rightarrow 1-0} \sum_{n=0}^{\infty} a_n b_n \omega_n^{(\alpha, \beta)} r^n$$

holds, where a_n, b_n denote the Fourier—Jacobi coefficients of the functions f, g respectively.

Proof. We have clearly $g(\theta) \in L([0, \pi]; \alpha, \beta)$ and $f(\theta)g(\theta) \in L([0, \pi]; \alpha, \beta)$. We define $g_r(\theta)$ and $\Psi_r(\theta, v)$ as in Lemma 4. Since $g(\theta)$ is bounded and Lebesgue-measurable, we have, by Lemma 4,

$$|g_r(\theta)| \leq \int_0^\pi |g(v)| \Psi_r(\theta, v) \varrho^{(\alpha, \beta)}(v) dv \leq \sup_{0 \leq v \leq \pi} |g(v)| \quad \text{for } 0 \leq \theta \leq \pi \text{ and } 0 \leq r < 1,$$

and further $g_r(\theta)$ converges to $g(\theta)$ as $r \rightarrow 1-0$ for almost every $0 \leq \theta \leq \pi$. Hence

$$\int_0^\pi f(\theta)g(\theta)\varrho^{(\alpha, \beta)}(\theta) d\theta = \lim_{r \rightarrow 1-0} \int_0^\pi f(\theta)g_r(\theta)\varrho^{(\alpha, \beta)}(\theta) d\theta = \lim_{r \rightarrow 1-0} \sum_{n=0}^{\infty} a_n b_n \omega_n^{(\alpha, \beta)} r^n.$$

Thus Lemma 5 is proved.

Lemma 6. If $H(\theta)$ is a non-negative and non-increasing function on $(0, \infty)$ and is Lebesgue-integrable in any finite interval, then

$$\left| \int_0^v H(\theta) \cos \theta d\theta \right| \leq \int_0^{\pi/2} H(\theta) d\theta \quad \text{and} \quad 0 \leq \int_0^v H(\theta) \sin \theta d\theta \leq \int_0^\pi H(\theta) d\theta$$

for any $v > 0$.

Lemma 6 is due to M. and S. IZUMI [8; Lemma 1 and 2].

Proof of Theorem 4. By assumption, it is clear that $g(\theta)$ is bounded and Lebesgue-integrable on $[\eta', \eta'']$ for any $0 < \eta' < \eta'' < \pi$. Hence, since $f(\theta) \in L([0, \pi]; \alpha, \beta)$, we have, by Lemma 5,

$$\int_{\eta'}^{\eta''} f(\theta)g(\theta)\varrho^{(\alpha, \beta)}(\theta) d\theta = \lim_{r \rightarrow 1-0} \sum_{n=0}^{\infty} a_n \omega_n^{(\alpha, \beta)} r^n \int_{\eta'}^{\eta''} g(\theta) P_n^{(\alpha, \beta)}(\cos \theta) \varrho^{(\alpha, \beta)}(\theta) d\theta.$$

First we shall prove that $\int_{\eta'}^{\eta''} f(\theta)g(\theta)\varrho^{(\alpha, \beta)}(\theta) d\theta$ converges to zero as η' and η''

tend to zero, i.e., that $\int_0^{\pi/2} f(\theta)g(\theta)\varrho^{(\alpha, \beta)}(\theta) d\theta$ exists and is finite. Let $0 < \eta' < \eta'' \leq \pi/2$. We have, for any positive integer N ,

$$\begin{aligned} & \int_{\eta'}^{\eta''} f(\theta)g(\theta)\varrho^{(\alpha, \beta)}(\theta) d\theta = \\ (5.1) \quad & = \lim_{r \rightarrow 1-0} \left\{ \sum_{n=0}^N a_n \omega_n^{(\alpha, \beta)} r^n \int_{\eta'}^{\eta''} g(\theta) P_n^{(\alpha, \beta)}(\cos \theta) \varrho^{(\alpha, \beta)}(\theta) d\theta + \sum_{n=N+1}^{\infty} a_n \omega_n^{(\alpha, \beta)} r^n (I(\eta'') - I(\eta')) \right\}, \end{aligned}$$

where

$$I(\eta) = \int_0^\eta g(\theta) P_n^{(\alpha, \beta)}(\cos \theta) \varrho^{(\alpha, \beta)}(\theta) d\theta \quad \text{for } 0 < \eta \leq \pi/2.$$

We consider the case $\eta < c/n \leq \pi/2$, where c is the positive constant in (2.6). Since $\theta^{\alpha+1/2}g(\theta)$ is non-negative, Lebesgue-integrable and non-increasing on $(0, \pi/2)$, we have, by (2.6),

$$|I(\eta)| \leq K \int_0^{1/n} g(\theta) n^\alpha \left(\sin \frac{\theta}{2} \right)^{2\alpha+1} d\theta \leq K_1 n^{-1/2} \int_0^{1/n} g(\theta) \theta^{\alpha+1/2} d\theta \quad \text{for } \eta < \frac{c}{n} \leq \frac{\pi}{2}. \quad (5.2)$$

Next we consider the case $c/n \leq \eta$. We set $\lambda = (\alpha + \beta + 1)/2$ and $\zeta = \alpha + 1/2$. By (2.8), we have

$$(5.3) \quad \sqrt{\omega_n^{\alpha, \beta}} I(\eta) = (D + D^* n^{-1}) T_1(\eta) + T_2(\eta) + O(n^{-2}) T_3(\eta),$$

where

$$\begin{aligned} T_1(\eta) &= \int_{c/n}^{\eta} g(\theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta+1/2} \cos \left\{ (n+\lambda)\theta - \frac{\pi\zeta}{2} \right\} d\theta, \\ T_2(\eta) &= \int_{c/n}^{\eta} g(\theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta+1/2} \left(E n^{-1} \cot \frac{\theta}{2} + E^* n^{-1} \tan \frac{\theta}{2} \right) \times \\ &\quad \times \sin \left\{ (n+\lambda)\theta - \frac{\pi\zeta}{2} \right\} d\theta, \\ T_3(\eta) &= \int_{c/n}^{\eta} g(\theta) \left(\sin \frac{\theta}{2} \right)^{\alpha-3/2} \left(\cos \frac{\theta}{2} \right)^{\beta-3/2} d\theta. \end{aligned}$$

Since $\theta^{\alpha+1/2}g(\theta)$ is non-negative and non-increasing on $(0, \pi/2)$, so is $(\sin \theta/2)^{\alpha+1/2}g(\theta)$. Now, without loss of generality, we may assume that $\cos \lambda\theta$ is positive and decreasing on $[0, \eta]$. Then, from Lemma 6,

$$\begin{aligned} &\left| \int_{c/n}^{\eta} g(\theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta+1/2} \cos \lambda\theta \cos n\theta d\theta \right| \leq \\ &\leq K_2 \int_0^{1/n} g(\theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta+1/2} \cos \lambda\theta d\theta \leq K_3 \int_0^{1/n} \theta^{\alpha+1/2} g(\theta) d\theta. \end{aligned}$$

Similary we have, by the second mean value theorem for integrals and Lemma 6,

$$(5.4) \quad |T_1(\eta)| \leq K_4 \int_0^{1/n} \theta^{\alpha+1/2} g(\theta) d\theta \quad \text{for } \frac{c}{n} \leq \eta.$$

Similarly we get, for $cn^{-1} \leq \eta$, with $\frac{c}{n} \leq \psi$, $\psi' \leq \eta$,

$$\begin{aligned} |T_2(\eta)| &= \left| \left(\frac{E}{n} \cot \frac{c}{2n} \right) \int_{c/n}^{\psi} g(\theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta+1/2} \sin \left\{ (n+\lambda)\theta - \frac{\pi\zeta}{2} \right\} d\theta + \right. \\ (5.5) \quad &+ \left. \left(\frac{E^*}{n} \tan \frac{\eta}{2} \right) \int_{\psi'}^{\eta} g(\theta) \left(\sin \frac{\theta}{2} \right)^{\alpha+1/2} \left(\cos \frac{\theta}{2} \right)^{\beta+1/2} \sin \left\{ (n+\lambda)\theta - \frac{\pi\zeta}{2} \right\} d\theta \right| \equiv \\ &\equiv K_5 \int_0^{1/n} \theta^{\alpha+1/2} g(\theta) d\theta. \end{aligned}$$

Hence, by (5.3), (5.4), (5.5) and (2.2), we obtain

$$(5.6) \quad |I(\eta)| \leq K_6 n^{-1/2} \int_0^{1/n} \theta^{\alpha+1/2} g(\theta) d\theta \quad \text{for} \quad \frac{c}{n} \leq \eta.$$

Thus, by (5.2) and (5.6),

$$|I(\eta)| \leq K_7 n^{-1/2} \int_0^{1/n} \theta^{\alpha+1/2} g(\theta) d\theta \quad \text{for} \quad 0 < \eta \leq \frac{\pi}{2} \quad \text{and all} \quad n \geq \left\lceil \frac{2c}{\pi} \right\rceil + 1.$$

In this estimation, we can replace η by η' or η'' , $0 < \eta' < \eta'' \leq \pi/2$. Hence, by (5.1), (2.2) and (2.6), we have

$$\begin{aligned} (5.7) \quad &\left| \int_{\eta'}^{\eta''} f(\theta) g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta \right| \leq \\ &\leq K_8 \sum_{n=1}^N |a_n| (n+1)^{\alpha+1} \int_{\eta'}^{\eta''} g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta + K_9 \sum_{n=N+1}^{\infty} n^{1/2} |a_n| \int_0^{1/n} \theta^{\alpha+1/2} g(\theta) d\theta. \end{aligned}$$

We have $\sum_{n=1}^{\infty} n^{1/2} |a_n| \int_0^{1/n} \theta^{\alpha+1/2} g(\theta) d\theta < \infty$ by assumption, so for any $\varepsilon > 0$ we can take N so that the second term on the right-hand side is less than $\varepsilon/2$, and then take η' and η so near to zero that the first term on the right-hand side is less than $\varepsilon/2$. Then we have

$$\left| \int_{\eta'}^{\eta''} f(\theta) g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta \right| < \varepsilon$$

for all η' and η'' sufficiently near zero. Thus,

$$(5.8) \quad \lim_{\eta \rightarrow +0} \int_{\eta}^{\pi/2} f(\theta) g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta = \int_{\rightarrow 0}^{\pi/2} f(\theta) g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta$$

exists and is finite. Furthermore we have, by (5.1) and (5.7),

$$\begin{aligned}
 & \lim_{\eta \rightarrow 0} \int_0^{\pi/2} f(\theta) g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta = \\
 (5.9) \quad & = \lim_{\eta \rightarrow +0} \lim_{r \rightarrow 1-0} \sum_{n=0}^{\infty} a_n \omega_n^{(\alpha, \beta)} r^n \int_{\eta}^{\pi/2} g(\theta) P_n^{(\alpha, \beta)}(\cos \theta) \varrho^{(\alpha, \beta)}(\theta) d\theta = \\
 & = \lim_{\eta \rightarrow +0} \sum_{n=0}^{\infty} a_n \omega_n^{(\alpha, \beta)} \int_{\eta}^{\pi/2} g(\theta) P_n^{(\alpha, \beta)}(\cos \theta) \varrho^{(\alpha, \beta)}(\theta) d\theta = \\
 & = \sum_{n=0}^{\infty} a_n \omega_n^{(\alpha, \beta)} \int_0^{\pi/2} g(\theta) P_n^{(\alpha, \beta)}(\cos \theta) \varrho^{(\alpha, \beta)}(\theta) d\theta,
 \end{aligned}$$

where the last series converges absolutely. Similarly we can prove that

$$(5.10) \quad \lim_{\eta \rightarrow \pi-0} \int_{\pi/2}^{\eta} f(\theta) g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta = \int_{\pi/2}^{\pi} f(\theta) g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta$$

exists and is finite, and that

$$(5.11) \quad \int_{\pi/2}^{\pi} f(\theta) g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta = \sum_{n=0}^{\infty} a_n \omega_n^{(\alpha, \beta)} \int_{\pi/2}^{\pi} g(\theta) P_n^{(\alpha, \beta)}(\cos \theta) \varrho^{(\alpha, \beta)}(\theta) d\theta,$$

where the series converges absolutely. Hence, from (5.8), (5.9), (5.10) and (5.11), $f(\theta)g(\theta) \in R([0, \pi]; \alpha, \beta)$ and Parseval's formula

$$\int_0^{\pi} f(\theta) g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta = \sum_{n=0}^{\infty} a_n \omega_n^{(\alpha, \beta)} \int_0^{\pi} g(\theta) P_n^{(\alpha, \beta)}(\cos \theta) \varrho^{(\alpha, \beta)}(\theta) d\theta = \sum_{n=0}^{\infty} a_n b_n \omega_n^{(\alpha, \beta)}$$

holds, where the last series converges absolutely. Thus Theorem 4 is proved.

Proof of Corollary 1. We notice that the function $\theta(\pi - \theta)$ is increasing on $0 \leq \theta \leq \pi/2$ and decreasing on $\pi/2 \leq \theta \leq \pi$. If we put

$$g(\theta) = \theta^{\delta-\alpha-3/2} \varphi \left(\frac{1}{\theta(\pi-\theta)} \right) \quad \text{for } 0 < \theta \leq \frac{\pi}{2},$$

and

$$g(\theta) = (\pi - \theta)^{\delta-\beta-3/2} \varphi \left(\frac{1}{\theta(\pi-\theta)} \right) \quad \text{for } \frac{\pi}{2} < \theta < \pi$$

in Theorem 4, then

$$\sum_{n=1}^{\infty} n^{1/2} |a_n| \left(\int_0^{1/n} \theta^{\alpha+1/2} g(\theta) d\theta + \int_0^{1/n} \theta^{\beta+1/2} g(\pi - \theta) d\theta \right) \leq K \sum_{n=1}^{\infty} n^{-\delta+1/2} \varphi(n) |a_n| < \infty.$$

Hence we have $f(\theta)g(\theta) \in R([0, \pi]; \alpha, \beta)$ by Theorem 4. Now, for any $\varepsilon > 0$, there is a positive number $\Theta \equiv \pi/2$ such that

$$\left| \int_{\eta}^{\eta'} f(\theta)g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta \right| < \varepsilon \quad \text{for all } \eta \text{ and } \eta', \quad 0 < \eta < \eta' < \Theta.$$

Thus, by the second mean value theorem for integrals, we have, with $\eta \equiv \Psi \equiv \eta'$,

$$\begin{aligned} & \left| \int_{\eta}^{\eta'} f(\theta) \theta^{\delta-\alpha-3/2} (\pi-\theta)^{\delta-\beta-3/2} \varphi \left(\frac{1}{\theta(\pi-\theta)} \right) \varrho^{(\alpha, \beta)}(\theta) d\theta \right| = \\ & = (\pi-\eta')^{\delta-\beta-3/2} \left| \int_{\Psi}^{\eta'} f(\theta)g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta \right| \equiv \left(\frac{\pi}{2} \right)^{\delta-\beta-3/2} \varepsilon. \end{aligned}$$

Hence

$$\int_0^{\pi/2} f(\theta) \theta^{\delta-\alpha-3/2} (\pi-\theta)^{\delta-\beta-3/2} \varphi \left(\frac{1}{\theta(\pi-\theta)} \right) \varrho^{(\alpha, \beta)}(\theta) d\theta$$

exists and is finite. Similarly,

$$\int_{\pi/2}^{\pi} f(\theta) \theta^{\delta-\alpha-3/2} (\pi-\theta)^{\delta-\beta-3/2} \varphi \left(\frac{1}{\theta(\pi-\theta)} \right) \varrho^{(\alpha, \beta)}(\theta) d\theta$$

exists and is finite. Thus,

$$f(\theta) \theta^{\delta-\alpha-3/2} (\pi-\theta)^{\delta-\beta-3/2} \varphi \left(\frac{1}{\theta(\pi-\theta)} \right) \in R([0, \pi]; \alpha, \beta)$$

and Corollary 1 is proved.

6. Proofs of Theorem 5 and Corollaries 2, 3

For the proof of Theorem 5, we require the following two lemmas.

Lemma 7. *If $\{q_n\}$ is a non-negative and non-increasing sequence, then, for $0 \leq m \leq N \leq \infty$, $0 \leq \theta \leq \pi$ and any real numbers u, v , we have*

$$\left| \sum_{n=m}^N q_n e^{i\{(n+u)\theta+v\}} \right| \leq \sum_{n=0}^{[\theta^{-1}]} q_n \quad \text{for any } m, \text{ and } \leq K\theta^{-1}q_m \quad \text{for } m \geq \left\lceil \frac{K_1}{\theta} \right\rceil.$$

Lemma 7 is due to L. MACFADDEN [10].

Lemma 8. *Let $\alpha, \beta \geq -1/2$. Suppose that the Jacobi series (1.5) satisfies conditions (J5), (J6) and (J7). Define $G(\theta)$ as in (1.6). Then the series (1.5) converges*

to a function $g(\theta)$ in $0 < \theta < \pi$, and the following four inequalities hold:

$$(6.1) \quad \left| \sum_{n=0}^m b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta) \right| \leq K_1 G(\theta) \quad \text{for any } m \text{ and } \theta, 0 \leq \theta \leq \pi,$$

$$(6.2) \quad \left| \sum_{n=m}^N b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta) \right| \leq K_2 \theta^{-\alpha-3/2} m^{1/2} b_m \leq K_3 g(\theta)$$

$$\text{for any } m, N, N \geq m \geq \left[\frac{c}{\theta} \right] + 1, \quad 0 < \theta \leq \frac{\pi}{2},$$

$$(6.3) \quad \left| \sum_{n=m}^N b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta) \right| \leq K_4 (\pi - \theta)^{-\beta-1/2} m^{1/2} b_m \leq K_5 G(\theta)$$

$$\text{for any } m, N, N \geq m \geq \left[\frac{c}{\pi - \theta} \right] + 1, \quad \frac{\pi}{2} < \theta < \pi,$$

$$(6.4) \quad |g(\theta)| \leq G(\theta) \quad \text{for } 0 \leq \theta \leq \pi,$$

where c is a positive constant in (2.6).

Proof. By (J5) and (J6), we notice $b_n \geq 0$ for $n=0, 1, 2, \dots$. Further, from (J6), we have

$$\sum_{n=1}^{\infty} |A(n^{1/2} b_n)| < \infty \quad \text{and} \quad n^{1/2} b_n \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

Hence, by (J7) and Remark 2, the Jacobi series (1.5) satisfies (J1). Also, (1.5) satisfies clearly (J2). Thus, by Theorem 1, (1.5) converges to a function $g(\theta)$ in $0 < \theta < \pi$.

First, we shall prove (6.2) and the case $0 \leq \theta \leq \pi/2$ of (6.1). We put $0 < \theta \leq \pi/2$. By (2.2), (2.6) and (J6), we have, for $0 \leq m \leq [c/\theta]$,

$$(6.5) \quad \left| \sum_{n=0}^m b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta) \right| \leq K \sum_{n=0}^{[c/\theta]} b_n (n+1)^{\alpha+1} \leq K_1 G(\theta).$$

By Abel's transformation, we get, for $N \geq m \geq [c/\theta] + 1$,

$$\begin{aligned} \sum_{n=m}^N b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta) &= \sum_{n=m}^N (\Delta b_n^*) \frac{\alpha+1}{2n+\alpha+\beta+2} \omega_n^{(\alpha+1, \beta)} P_n^{(\alpha+1, \beta)}(1) P_n^{(\alpha+1, \beta)}(\cos \theta) - \\ (6.6) \quad &- b_m^* \cdot \frac{\alpha+1}{2m+\alpha+\beta} \omega_{m-1}^{(\alpha+1, \beta)} P_{m-1}^{(\alpha+1, \beta)}(1) P_{m-1}^{(\alpha+1, \beta)}(\cos \theta) + \\ &+ b_{N+1}^* \cdot \frac{\alpha+1}{2N+\alpha+\beta+2} \omega_N^{(\alpha+1, \beta)} P_N^{(\alpha+1, \beta)}(1) P_N^{(\alpha+1, \beta)}(\cos \theta) = X_1 - X_2 + X_3, \end{aligned}$$

say, where $b_n^* = b_n / P_n^{(\alpha, \beta)}(1)$. We have, for $N \equiv m \equiv \left\lfloor \frac{c}{\theta} \right\rfloor + 1$,

$$(6.7) \quad \begin{aligned} X_1 &= \sum_{n=m}^N \frac{\Delta(n^{1/2} b_n)}{n^{1/2} P_n^{(\alpha, \beta)}(1)} \cdot \frac{\alpha+1}{2n+\alpha+\beta+2} \omega_n^{(\alpha+1, \beta)} P_n^{(\alpha+1, \beta)}(1) P_n^{(\alpha+1, \beta)}(\cos \theta) + \\ &+ \sum_{n=m}^N (n+1)^{1/2} b_{n+1} \left(\Delta \frac{1}{n^{1/2} P_n^{(\alpha, \beta)}(1)} \right) \frac{\alpha+1}{2n+\alpha+\beta+2} \omega_n^{(\alpha+1, \beta)} \cdot P_n^{(\alpha+1, \beta)}(1) P_n^{(\alpha+1, \beta)}(\cos \theta) = \\ &= X_{1,1} + X_{1,2}, \end{aligned}$$

say. By (J6), (2.1), (2.2) and (2.6), we get

$$(6.8) \quad |X_{1,1}| \leq K_2 \theta^{-\alpha-3/2} \sum_{n=m}^N \Delta(n^{1/2} b_n) \leq K_2 \theta^{-\alpha-3/2} m^{1/2} b_m.$$

By (1.1), (2.2), (2.7), (J6) and Lemma 7 (put $K_1 = c$), we have

$$(6.9) \quad \begin{aligned} X_{1,2} &= \sum_{n=m}^N (n+1)^{1/2} b_{n+1} \left\{ \frac{F}{n} + O\left(\frac{1}{n^2}\right) \right\} \left(\sin \frac{\theta}{2} \right)^{-\alpha-3/2} \left(\cos \frac{\theta}{2} \right)^{-\beta-1/2} \times \\ &\times \left(A \cdot \cos \left\{ \left(n + \frac{\alpha+\beta+2}{2} \right) \theta - \frac{\pi}{2} \left(\alpha + \frac{3}{2} \right) \right\} + (\sin \theta)^{-1} O(n^{-1}) \right) = \\ &= O(1) \theta^{-\alpha-3/2} \sum_{n=m}^N (n+1)^{-1/2} b_{n+1} \cos \left\{ \left(n + \frac{\alpha+\beta+2}{2} \right) \theta - \frac{\pi}{2} \left(\alpha + \frac{3}{2} \right) \right\} + \\ &+ O(1) \theta^{-\alpha-3/2} \sum_{n=m}^N (n+1)^{-3/2} b_{n+1} + O(1) \theta^{-\alpha-5/2} \sum_{n=m}^N (n+1)^{-3/2} b_{n+1} + \\ &+ O(1) \theta^{-\alpha-5/2} \sum_{n=m}^N (n+1)^{-5/2} b_{n+1} = \\ &= O(1) \theta^{-\alpha-3/2} \theta^{-1} (m+1)^{-1/2} b_{m+1} + O(1) \theta^{-\alpha-3/2} (m+1)^{-1/2} b_{m+1} + \\ &+ O(1) \theta^{-\alpha-5/2} (m+1)^{-1/2} b_{m+1} + O(1) \theta^{-\alpha-5/2} (m+1)^{-3/2} b_{m+1} = O(1) \theta^{-\alpha-3/2} m^{1/2} b_m \\ &\text{as } m \rightarrow \infty, \end{aligned}$$

where F is a constant depending only on α and β . By (6.7), (6.8) and (6.9), we have

$$(6.10) \quad |X_1| \leq K_3 \theta^{-\alpha-3/2} m^{1/2} b_m.$$

Next, from (6.6), (2.1), (2.2), (2.6) and (J6), we get

$$(6.11) \quad |X_2| \leq K_4 b_m^* m^{\alpha+1} m^{-1/2} \theta^{-\alpha-3/2} \leq K_5 \theta^{-\alpha-3/2} m^{1/2} b_m$$

and

$$(6.12) \quad |X_3| \leq K_6 \theta^{-\alpha-3/2} N^{1/2} b_{N+1} \leq K_7 \theta^{-\alpha-3/2} m^{1/2} b_m.$$

Hence, from (6.6), (6.10), (6.11), (6.12) and (J6), we have, for $N \equiv m \equiv [c/\theta] + 1$,

$$(6.13) \quad \left| \sum_{n=m}^N b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta) \right| \leq K_8 \theta^{-\alpha-3/2} m^{1/2} b_m \leq K_9 \theta^{-\alpha-2} b_{[c/\theta]+1} \leq \\ \leq K \sum_{n=0}^{[c/\theta]} (n+1)^{\alpha+1} b_n \leq K_1 G(\theta).$$

Thus we get (6.2). By (6.5) and (6.13), we have the case $0 < \theta \leq \pi/2$ of (6.1). The case $\theta=0$ of (6.1) is trivial from (2.1) and (2.2). Hence we get the case $0 \leq \theta \leq \pi/2$ of (6.1).

Secondly, we shall prove (6.3) and the case $\pi/2 < \theta \leq \pi$ of (6.1). We put $-1 \leq x < 0$. By (1.2), (2.3) and Abel's transformation, we have, for $m=0, 1, 2, \dots$,

$$(6.14) \quad \sum_{n=0}^m b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(x) = b_0 \omega_0^{(\beta, \alpha)} + \sum_{n=1}^m (-1)^n b_n \omega_n^{(\beta, \alpha)} P_n^{(\beta, \alpha)}(-x) = \\ = b_0 \omega_0^{(\beta, \alpha)} + \sum_{n=1}^m \left\{ \sum_{s=1}^n (-1)^s \right\} \Delta \{ b_n \omega_n^{(\beta, \alpha)} P_n^{(\beta, \alpha)}(-x) \} + \\ + \left\{ \sum_{s=1}^m (-1)^s \right\} b_{m+1} \omega_{m+1}^{(\beta, \alpha)} P_{m+1}^{(\beta, \alpha)}(-x) = b_0 \omega_0^{(\beta, \alpha)} + Y_1 + Y_2,$$

say. From (2.2) and (2.5), we get, for $n=1, 2, \dots$,

$$(6.15) \quad \Delta (b_n \omega_n^{(\beta, \alpha)} P_n^{(\beta, \alpha)}(-x)) = \\ = 2 \left\{ b_n n \left\{ 1 + O\left(\frac{1}{n}\right) \right\} P_n^{(\beta, \alpha)}(-x) - b_{n+1} (n+1) \left\{ 1 + O\left(\frac{1}{n}\right) \right\} P_{n+1}^{(\beta, \alpha)}(-x) \right\} = \\ = 2 \{ b_n \{ (n + \beta + 1) P_n^{(\beta, \alpha)}(-x) - (n+1) P_{n+1}^{(\beta, \alpha)}(-x) \} + O(1) b_n P_n^{(\beta, \alpha)}(-x) + \\ + O(1) b_{n+1} P_{n+1}^{(\beta, \alpha)}(-x) - (\beta + 1) b_n P_n^{(\beta, \alpha)}(-x) + (\Delta b_n) (n+1) P_{n+1}^{(\beta, \alpha)}(-x) \} = \\ = 2 \left\{ b_n \left\{ n + \frac{\alpha + \beta + 2}{2} \right\} (1+x) P_n^{(\beta+1, \alpha)}(-x) + O(1) b_n P_n^{(\beta, \alpha)}(-x) + \right. \\ \left. + O(1) b_{n+1} P_{n+1}^{(\beta, \alpha)}(-x) + (\Delta b_n) (n+1) P_{n+1}^{(\beta, \alpha)}(-x) \right\}.$$

By Abel's transformation, we have, for $m=1, 2, \dots$,

$$(6.16) \quad \sum_{n=1}^m n^{\beta+1} \Delta b_n = \sum_{n=1}^{m-1} (-b_{n+1}) \Delta n^{\beta+1} + b_1 - b_{m+1} m^{\beta+1} \leq K \sum_{n=1}^m n^{\beta} b_n.$$

By (J6), the sequence $\{b_n\}$ is non-increasing. From (6.14), (6.15), (2.1) and (6.16), we get, for $m=1, 2, \dots$,

$$(6.17) \quad \begin{aligned} |Y_1| &\leq K \left\{ (1+x) \sum_{n=1}^m n^{\beta+2} b_n + \sum_{n=1}^m n^{\beta} b_n + \sum_{n=1}^m n^{\beta+1} \Delta b_n \right\} \leq \\ &\leq K_1 \left\{ (1+x) \sum_{n=0}^m (n+1)^{\beta+2} b_n + \sum_{n=0}^m (n+1)^{\beta} b_n \right\}. \end{aligned}$$

By (6.14), (2.1), (2.2) and (J6), we get, for $m=1, 2, \dots$,

$$(6.18) \quad |Y_2| \leq K(m+1)^{\beta+1} b_{m+1} \leq K(m+1)^{\beta+1} b_m \leq K_1 \sum_{n=0}^m (n+1)^{\beta} b_n.$$

Thus, from (6.14), (6.17) and (6.18), we have, for $-1 \leq x < 0$ and $m=0, 1, 2, \dots$,

$$(6.19) \quad \left| \sum_{n=0}^m b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(x) \right| \leq K \left\{ (1+x) \sum_{n=0}^m (n+1)^{\beta+2} b_n + \sum_{n=0}^m (n+1)^{\beta} b_n \right\}.$$

Now we put $-1 < x < 0$, i.e., $x = \cos \theta$, $\pi/2 < \theta < \pi$. Then, by (6.19), we have, for $0 \leq m \leq [c/(\pi - \theta)]$,

$$(6.20) \quad \begin{aligned} \left| \sum_{n=0}^m b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta) \right| &\leq K \left\{ \frac{(\pi - \theta)^2}{2} \sum_{n=0}^{[c/(\pi - \theta)]} (n+1)^{\beta+2} b_n + \sum_{n=0}^{[c/(\pi - \theta)]} (n+1)^{\beta} b_n \right\} \leq \\ &\leq K_1 \sum_{n=0}^{[c/(\pi - \theta)]} (n+1)^{\beta} b_n \leq K_2 G(\theta) \quad \left(\frac{\pi}{2} < \theta < \pi \right). \end{aligned}$$

On the other hand, we can prove (6.3) by the same method of estimation as in (6.13). By (6.20) and (6.3), we have the case $\pi/2 < \theta < \pi$ of (6.1). When we put $x = -1$ in (6.19), we have, for $m=0, 1, 2, \dots$,

$$\left| \sum_{n=0}^m b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(-1) \right| \leq K \sum_{n=0}^m (n+1)^{\beta} b_n \leq KG(\pi).$$

Hence we get the case $\theta = \pi$ of (6.1). Thus we have the case $\pi/2 < \theta \leq \pi$ of (6.1).

We have proved (6.1). The inequality (6.4) is trivial from (6.1). Thus Lemma 8 is proved.

Proof of Theorem 5. By the first part of Lemma 8, Jacobi series (1.5) converges to a function $g(\theta)$ in $0 < \theta < \pi$. Since $f(\theta)G(\theta) \in L([0, \pi]; \alpha, \beta)$, so does $f(\theta)g(\theta)$ by (6.4). We have, for $m=0, 1, 2, \dots$,

$$(6.21) \quad \sum_{n=0}^m a_n b_n \omega_n^{(\alpha, \beta)} = \int_0^{\pi} f(\theta) \left(\sum_{n=0}^m b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta) \right) \varrho^{(\alpha, \beta)}(\theta) d\theta = \int_0^{\pi/2} + \int_{\pi/2}^{\pi} = W_1 + W_2$$

say. Further we put

$$(6.22) \quad W_1 = \left(\int_0^{c/m} + \int_{c/m}^{\pi/2} \right) f(\theta) \left(\sum_{n=0}^m b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta) \right) \varrho^{(\alpha, \beta)}(\theta) d\theta = W_{1,1} + W_{2,2},$$

where c is a positive constant in (2.6). By (6.1) and assumption, we get

$$(6.23) \quad |W_{1,1}| \leq K \int_0^{c/m} |f(\theta)| G(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta \rightarrow 0 \quad \text{as } m \rightarrow \infty.$$

We write

$$(6.24) \quad \begin{aligned} W_{1,2} &= \int_{c/m}^{\pi/2} f(\theta) g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta - \int_{c/m}^{\pi/2} f(\theta) \left(\sum_{n=m+1}^{\infty} b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta) \right) \varrho^{(\alpha, \beta)}(\theta) d\theta \\ &= Z_1 - Z_2. \end{aligned}$$

Since $f(\theta)g(\theta) \in L([0, \pi]; \alpha, \beta)$, we have

$$(6.25) \quad Z_1 \rightarrow \int_0^{\pi/2} f(\theta) g(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta \quad \text{as } m \rightarrow \infty.$$

Let $y_1 = 1/2$ and, for $n \geq 2$,

$$y_n = n^{1/(2\alpha+3)} \quad \text{if } b_n \leq Kn^{-3/2}, \quad \text{and} \quad y_n = \left(\frac{K}{n^{1/2} b_n} \right)^{1/(2\alpha+3)} \quad \text{if } b_n > Kn^{-3/2}.$$

Then

$$(6.26) \quad n > y_n > 0, \quad y_n \rightarrow \infty \quad \text{and} \quad (n^{1/2} b_n) y_n^{\alpha+3/2} \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

We put

$$(6.27) \quad Z_2 = \left(\int_{c/m}^{c/y_m} + \int_{c/y_m}^{\pi/2} \right) f(\theta) \left(\sum_{n=m+1}^{\infty} b_n \omega_n^{(\alpha, \beta)} P_n^{(\alpha, \beta)}(\cos \theta) \right) \varrho^{(\alpha, \beta)}(\theta) d\theta = Z_{2,1} + Z_{2,2}.$$

Hence, by (6.27), (6.26) and (6.2) (let $N \rightarrow \infty$ in (6.2)),

$$(6.28) \quad |Z_{2,1}| \leq K \int_{c/m}^{c/y_m} |f(\theta)| G(\theta) \varrho^{(\alpha, \beta)}(\theta) d\theta \rightarrow 0 \quad \text{as } m \rightarrow \infty.$$

Further, by (6.27), (6.2), (J6) and (6.26) (let $N \rightarrow \infty$ in (6.2)),

$$(6.29) \quad \begin{aligned} |Z_{2,2}| &\leq K \int_{c/y_m}^{\pi/2} |f(\theta)| \theta^{-\alpha-3/2} (m+1)^{1/2} b_{m+1} \varrho^{(\alpha, \beta)}(\theta) d\theta \leq \\ &\leq K_1 y_m^{\alpha+3/2} (m^{1/2} b_m) \int_{c/y_m}^{\pi/2} |f(\theta)| \varrho^{(\alpha, \beta)}(\theta) d\theta \rightarrow 0 \quad \text{as } m \rightarrow \infty. \end{aligned}$$

By (6.27), (6.28) and (6.29), we have

$$(6.30) \quad Z_2 \rightarrow 0 \quad \text{as } m \rightarrow \infty.$$

From (6.24), (6.25) and (6.30), we get

$$(6.31) \quad W_{1,2} \rightarrow \int_0^{\pi/2} f(\theta)g(\theta)\varrho^{(\alpha,\beta)}(\theta) d\theta \quad \text{as } m \rightarrow \infty.$$

Thus, by (6.31), (6.23) and (6.22),

$$(6.32) \quad W_1 \rightarrow \int_0^{\pi/2} f(\theta)g(\theta)\varrho^{(\alpha,\beta)}(\theta) d\theta \quad \text{as } m \rightarrow \infty.$$

When we consider W_2 , we define y_n as follows:

(I) if $\beta \geq 1/2$, let $y_1 = 1/2$ and, for $n \geq 2$,

$$y_n = n^{1/(2\beta+1)} \quad \text{if } b_n \leq Kn^{-3/2}, \quad \text{and} \quad y_n = \left(\frac{K}{n^{1/2}b_n} \right)^{1/2(\beta+1)} \quad \text{if } b_n > Kn^{-3/2},$$

(II) if $-1/2 \leq \beta < 1/2$, let $y_1 = 1/2$ and, for $n \geq 2$,

$$y_n = n^{1/2} \quad \text{if } b_n \leq Kn^{-3/2}, \quad \text{and} \quad y_n = \left(\frac{K}{n^{1/2}b_n} \right)^{1/2} \quad \text{if } b_n > Kn^{-3/2}.$$

From (I) or (II), we have that $n > y_n > 0$, $y_n \rightarrow \infty$ and $(n^{1/2}b_n)y_n^{\beta+1/2} \rightarrow 0$ as $n \rightarrow \infty$.

Now we shall obtain

$$W_2 \rightarrow \int_{\pi/2}^{\pi} f(\theta)g(\theta)\varrho^{(\alpha,\beta)}(\theta) d\theta \quad \text{as } m \rightarrow \infty$$

by the same method as in (6.32). Hence, combining this with (6.32) and (6.21),

$$\sum_{n=0}^{\infty} a_n b_n \omega_n^{(\alpha,\beta)} = \int_0^{\pi} f(\theta)g(\theta)\varrho^{(\alpha,\beta)}(\theta) d\theta.$$

Thus Theorem 5 is proved.

Proof of Corollary 2. Since $\beta \geq \alpha > -1/2$ and $0 < \delta < \alpha + 1/2$, we have $-\delta + \alpha + 1/2 > 0$ and $-\delta + \beta - 1/2 > -1$. If we put $b_0 = 0$ and $b_n = n^{-\delta-1/2}\varphi(n)$ for $n = 1, 2, \dots$, then $\{b_n\}$ satisfies (J5), (J6) and (J7). We get

$$\sum_{n=0}^{[1/\theta]} (n+1)^{\alpha+1} b_n \leq K\theta^{\delta-\alpha-3/2} \varphi\left(\left[\frac{1}{\theta}\right]\right) \quad \text{for } 0 \leq \theta \leq \frac{\pi}{2},$$

$$\sum_{n=0}^{[1/(\pi-\theta)]} (n+1)^{\beta} b_n \leq K_1(\pi-\theta)^{\delta-\beta-1/2} \varphi\left(\left[\frac{1}{\pi-\theta}\right]\right) \quad \text{for } \frac{\pi}{2} < \theta \leq \pi.$$

Hence, from (1.8) and (S4),

$$G(\theta) \leq K_2 \theta^{\delta-\alpha-3/2} (\pi-\theta)^{\delta-\beta-1/2} \varphi\left(\frac{1}{\theta(\pi-\theta)}\right).$$

Since

$$f(\theta) \theta^{\delta-\alpha-3/2} (\pi-\theta)^{\delta-\beta-1/2} \varphi\left(\frac{1}{\theta(\pi-\theta)}\right) \in L([0, \pi]; \alpha, \beta),$$

so does $f(\theta)G(\theta)$. Thus, from Theorem 5, the series $\sum_{n=1}^{\infty} n^{-\delta+1/2} \varphi(n) a_n \omega_n^{(\alpha, \beta)}$ converges. From (2.2), we have

$$n = \frac{1}{2} \omega_n^{(\alpha, \beta)} \left\{ 1 + \frac{B^*}{n} + O\left(\frac{1}{n^2}\right) \right\},$$

where B^* is a constant depending only on α and β . Hence $\sum_{n=1}^{\infty} n^{-\delta+1/2} \varphi(n) a_n$ converges. Thus Corollary 2 is proved.

Proof of Corollary 3. Since $\alpha \geq \beta \geq -1/2$ and $\alpha + 1/2 < \delta < \alpha + 3/2$, we have $-1 < -\delta + \alpha + 1/2 < 0$ and $-\delta + \beta - 1/2 < 1$. In Theorem 5 we put $b_0 = 0$ and $b_n = n^{-\delta-1/2} \varphi(n)$ for $n = 1, 2, \dots$. Then it is sufficient to notice that

$$\sum_{n=0}^{[1/(\pi-\theta)]} (n+1)^{\theta} b_n \leq K \quad \text{for} \quad \frac{\pi}{2} < \theta \leq \pi.$$

The rest of the proof is similar to that of Corollary 3.

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